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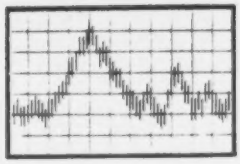

INTERNATIONAL REPORT NOVEMBER 1989

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INTERNATIONAL VOLUME

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202-466-5460

	NOVEMBER 1988	NOVEMBER 1989	JAN-NOV 1988	JAN-NOV 1989
Potatoes	3,501	5,583	88,248	96,792
Potatoe Options	45	0	501	140
Early Potatoes	0	0	242	1
Pigs	304	829	1,799	5,990
Soyameal	3,323	1,734	68,899	40,100
BIFFEX	6,985	5,304	100,635	84,471
BALTIC FUTURES EXCHANGE, UK	14,158	13,450	260,324	227,494
Crude Oil	80,411	168,978	222,410	1,527,613
Crude Oil Options		7,326		54,486
Heavy Fuel Oil		416		3,997
Gasoil	174,954	173,692	1,428,977	1,742,406
Gasoil Options	1,501	2,521	15,523	29,715
INTL. PETROLEUM EXCHANGE, UK	256,866	352,933	1,666,910	3,358,217
Cocoa	158,088	133,548	1,274,503	1,475,318
Coffee	64,631	60,418	868,409	916,507
Sugar (FOB)	63,212	114,441	1,133,441	1,181,619
White Sugar	25,287	28,136	326,517	314,063
Cocoa Options	658	13,284	3,247	48,547
Coffee Options	1,042	878	20,265	9,597
Raw Sugar Options	4,068	2,765	61,564	76,845
White Sugar Options		800		1,516
FUTURES & OPTIONS EXCHANGE, UK	316,986	353,470	3,687,946	4,022,496
High Grade Primary Aluminium	167,666	236,770	526,876	2,841,853
Copper - Grade A	400,518	383,765	3,010,010	4,222,468
Standard Lead	47,319	52,673	435,460	524,503
Primary Nickel	28,959	40,141	309,358	447,546
Silver (10,000 oz)	649	0	9,061	7,483
Silver (2,000 oz)	3	0	22	3
Special High Grade Zinc	3,333	93,264	6,083	683,672
High Grade Zinc	65,850	18,510	674,123	534,838
Tin		23,999		102,099
LONDON METAL EXCHANGE, UK	714,297	849,122	4,970,993	9,364,465

	NOVEMBER 1988	NOVEMBER 1989	JAN-NOV 1988	JAN-NOV 1989
Gold		1,834		59,408
Gold Options		926,338		6,148,491
U.S. Dollar Futures		24,675		843,561
U.S. Dollar Options		6,464		20,839
Government T-Bonus		30,578		154,743
Coffee		10		635
Live Cattle		0		6,825
BM&F, Brazil	0	989,899	0	7,234,502
Gold Options	24,475	45,949	230,986	214,517
Silver Options	721	1,071	9,295	3,466
Dollar/Guilder Options	30,146	28,119	425,793	432,989
Pound/Sterling/Guilder Opt	972	2,370	14,520	15,761
Dutch Gov't Bond Options	55,414	33,818	509,625	474,970
EOE Stock Index Options	111,067	147,032	682,004	1,876,413
Bond Index Options	8,606	42,706	66,925	197,098
Major Market Index Options	1,708	2,050	18,134	14,012
EUROPEAN OPTIONS EXCHANGE	233,109	303,115	1,957,282	3,229,226
Bullet Index (FTB)	4,624	1,831	55,392	53,397
EOE Stock Index (FTI)	19,838	25,026	26,191	237,980
Deliverable Bond (FTO)		15,281		62,180
FINANCIAL FUT. MKT. AMSTERDAM	24,462	42,138	81,583	353,557
Crude Palm Oil	13,179	31,504	194,650	237,769
Tin	775	507	14,996	10,263
Cocoa	628	1,593	5,306	10,539
KUALA LUMPUR COMMODITY EXCH	14,582	33,604	214,952	258,571

	NOVEMBER 1988	NOVEMBER 1989	JAN-NOV 1988	JAN-NOV 1989
Financial Times Index	53,548	104,272	401,984	931,747
Three Mth Pound (1/2M)	311,901	741,501	3,230,530	6,790,798
Medium Gilt	1,055	0	2,636	0
Long Gilt	410,022	346,833	5,286,189	3,860,657
3 Month Ecu		8,417		12,489
Deutschemark	263	20	3,786	2,171
Eurodollar	186,932	128,141	1,516,843	1,978,439
T-Bond	204,174	59,074	1,951,057	954,565
Yen Bond	10,563	10,235	116,525	112,048
Euromark		163,142		875,101
Sterling Currency	868	33	6,821	4,623
Swiss Franc	276	30	2,432	1,230
Yen	290	10	2,289	3,332
German Government Bund	109,292	830,226	232,029	4,974,655
Eurodollar Option	9,351	5,800	67,884	76,914
T-Bond Option	10,231	8,678	79,018	72,766
German Government Bund Opt		89,617		423,210
Gilt Option	74,963	53,412	1,097,494	707,362
Dollar/Mark Option	49	0	1,681	143
Pound/Dollar Option	180	30	9,677	931
Short Sterling Options	56,319	77,231	405,352	786,715
LIFFE, UK	1,440,277	2,626,702	14,414,227	22,569,896
3 Month Treasury Bill	45	0	15,921	0
3 Month Eurodeutschemark		86,040		567,514
CAC 40 Index	15,559	78,671	47,691	522,676
French Gov't Bond	983,791	1,540,990	11,495,584	13,992,431
Notional Bond Options	268,997	620,440	3,177,959	6,731,824
3 Month Pibor	104,256	251,545	317,170	2,176,682
Potatoes	990	871	26,613	30,846
Sugar	24,052	18,468	333,474	299,113
Coffee	178	123	8,384	2,714
Cocoa	618	4	6,385	167
MATIF, Paris	1,398,486	2,597,152	15,429,181	24,323,967
Canadian L-T Bonds Opt.	26,709	19,281	316,813	308,107
Bankers Acceptance Futures	1,420	1,829	9,040	23,871
Bond Futures		25,013		72,162
MONTREAL EXCHANGE	28,129	46,123	325,853	404,140
*Gold Options	26,820	50,530	271,455	248,083
*Combined market Montreal EOE, Vancouver, Sydney				
INTL OPTIONS CLEARING CORP.	26,820	50,530	271,455	248,083

	NOVEMBER 1988	NOVEMBER 1989	JAN-NOV 1988	JAN-NOV 1989
U.S. Dollar	840	0	17,489	3,561
Government Stock 2	34,355	50,403	268,984	319,248
Government Stock 2 Options		6,933		26,342
90 Day Bank Bill	4,863	12,431	65,798	110,185
90 Day Bank Bill Options		310		2,295
Barclays Share Index	1,301	1,345	14,227	15,524
Barclays Share Index Options		241		2,772
New Zealand Dollar		39		2,087
New Zealand Dollar Options		0		36
3 Year Government Stock		84		825
NEW ZEALAND FUTURES EXCHANGE	41,359	71,786	366,498	482,875
Eurodollar	267,470	258,877	1,685,748	3,664,858
Deutschemark	11,916	7,600	91,232	78,137
Japanese Yen	31,328	6,967	189,694	281,712
British Pound	6	227	2,410	2,717
Nikkei Stock Average	86,588	61,186	494,628	792,136
High Sulphur Fuel Oil		13,421		985,394
Euroyen		58,773		116,779
Eurodollar Options	1,188	697	10,409	10,[illegible]37
Deutschemark Options	198	0	11,124	1,337
Japanese Yen Options	1,929	0	59,793	2,327
SIMEX, Singapore	400,623	407,748	2,545,038	5,935,594
All Ords. Index	24,190	18,853	284,520	311,303
Bank Bills 90 Day	327,164	492,326	2,848,674	5,491,115
Aust T-Bond 10 year	219,859	224,474	2,735,590	2,961,200
Australian Dollar	938	31	23,039	4,705
Seim-Government Bond		2,915		5,558
Live Cattle (Cash Set)	224	106	2,024	1,797
Wool (Cash Set)	5	29	396	124
Three Year Bonds	108,858	86,807	468,188	877,947
Bank Bill Options	20,795	45,144	181,251	489,185
Aust 10-Yr Bond Option	71,993	51,481	695,990	672,052
All Ords Options	7,100	10,875	73,816	132,767
3-Year Bond Options	6,260	751	16,976	23,242
Australian Dollar Options	55	0	2,641	6
SYDNEY FUTURES EXCHANGE	787,441	933,792	7,333,105	10,971,001
Swiss Market Index		211,988		
SOFFEX, Switzerland		211,988		

	NOVEMBER 1988	NOVEMBER 1989	JAN-NOV 1988	JAN-NOV 1989
Interest Rate Options	10,926	235	203,660	1,382
OMX (Index) Options	424,637	531,542	3,988,732	4,402,193
OMX (Index) Forwards	21,438	0	305,895	0
OMFX Currency Options		3,309		18,713
OMFX Currency Forwards		240		943
STOCKHOLM OPTIONS EXCHANGE	457,001	535,326	4,498,287	4,423,231
Gold	6,052	638		7,597
Dollar	6,008	0		3,578
Live Cattle	10,780	0		10,278
Coffee for Internal Market		0		14
Coffee	4,946	15		3,135
SAO PAULO COMMODITIES EXCHANGE	27,786	653	0	24,602
TSE 300 Spot Index	28	20	640	1,191
TSE 35 Index	3,012	2,458	26,185	32,768
TSE 35 Options	68,877	38,061	401,949	452,074
Silver Options	485	1,096	7,000	4,357
TORONTO FUTURES EXCHANGE	72,402	41,635	435,774	490,390
Wheat	23,141	14,360	401,843	442,316
Oats	2,600	8,777	79,189	112,178
Thunder Bay Barley	46,838	28,753	753,080	815,777
Rye	3,486	4,095	118,868	82,430
Flax Seed	21,999	12,798	419,759	503,909
Canola/Rape Seed	57,266	76,173	1,624,647	1,821,888
Western Barley		512		6,780
WINNIPEG COMMODITY EXCHANGE	155,330	145,468	3,397,386	3,785,278
Gold	143,339	975,249		
Silver	134,288	180,803		
Platinum	339,002	690,839		
Rubber	191,165	201,734		
Cotton Yarn	64,556	394,541		
Woolen Yarn	502	478		
*TOKYO COMM EXCHANGE INDUSTRY	872,852	2,443,644		

	NOVEMBER 1988	NOVEMBER 1989	JAN-NOV 1988	JAN-NOV 1989
3 Month Euroyen		911,259		3,480,703
3 Month Eurodollar		4,723		99,075
Japanese Yen		615		16,764
*TOKYO INTL FINANCIAL FUT EXCH	0	916,597	0	3,596,542
American Soybeans	326,020	437,644	4,357,377	3,697,832
Chinese Soybeans	333	425	8,473	4,366
Red Beans	100,314	65,224	1,896,162	1,274,581
*TOKYO GRAIN EXCHANGE	426,667	503,293	6,262,012	4,976,779
Yen Gov't Bond (10 Yr)	1,624,462	1,600,855		
Yen Gov't Bond (20 Yr)	2,980	2,241		
TOPIX	909,598	324,776		
*TOKYO STOCK EXCHANGE	2,537,040	1,927,872		
Domestic Soybeans	2	2		
Red Beans	5,940	7,415		
White Beans	2	2		
Potato Starch	2	2		
Imported Soybeans	22,744	31,643		
*HOKKAIDO GRAIN EXCHANGE	28,690	39,064		
Red Beans	12,743	15,525		
Imported Soybeans	35,373	45,675		
Refined Sugar	128	117		
*KANMON COMMODITY EXCHANGE	48,244	61,317		
Red Beans	3,957	11,161		
Imported Soybeans	29,369	44,825		
*KOBE GRAIN EXCHANGE	33,326	55,986		
Raw Silk	38,069	37,703		
*KOBE RAW SILK EXCHANGE	38,069	37,703		
Rubber (RSS3)	92,792	111,101		
*KOBE RUBBER EXCHANGE	92,792	111,101		

	NOVEMBER 1988	NOVEMBER 1989	JAN-NOV 1988	JAN-NOV 1989
Dried Cocoon	53,961	92,897		
*MAEBASHI DRIED COCOON EXCH	53,961	92,897		
Red Beans	24,097	25,394		
Sweet Potato Starch	4	4		
Imported Soybeans	24,872	31,164		
Refined Sugar	256	234		
*NAGOYA GRAIN EXCHANGE	49,229	56,796		
Cotton Yarn (40S)	33,006	154,862		
Staple Fiber Yarn (Dull)	3,379	2,112		
Wool Yarn	1,385	1,230		
*NAGOYA TEXTILE EXCHANGE	37,770	158,204		
Red Beans	78,962	72,544		
Imported Soybeans	109,815	133,252		
*OSAKA GRAIN EXCHANGE	188,777	205,796		
Refined Sugar	256	234		
Raw Sugar	57,414	326,102		
*OSAKA SUGAR EXCHANGE	57,670	326,336		
Staple Fiber Yarn(Bright)	251	239		
Staple Fiber Yarn (Dull)	251	239		
Wool Yarn	13,723	18,730		
Cotton Yarn (20S)	12,779	82,923		
Cotton Yarn (40S)	6,844	56,375		
*OSAKA TEXTILE EXCHANGE	33,848	158,506		

	NOVEMBER 1988	NOVEMBER 1989	JAN-NOV 1988	JAN-NOV 1989
Refined Sugar	256	234		
Raw Sugar	122,647	833,212		
*TOKYO SUGAR EXCHANGE	122,903	833,446		
Dried Cocoon	52,208	128,235		
*TOYAHASHI DRIED COCOON EXCH	52,208	128,235		
Raw Silk	61,713	37,830		
*YOKOHAMA RAW SILK EXCHANGE	61,713	37,830		
OSE 50	112	21	540,814	334
Nikkei Index Futures	441,803	453,313	1,403,490	4,863,460
*OSAKA SECURITIES EXCHANGE	441,915	453,334	1,944,304	4,863,794
Hang Seng Index	10,383	13,386	134,236	225,792
Soybeans	13,280	9,881	345,140	146,228
Sugar	15,221	9,256	183,774	137,196
Gold	176	88	1,824	1,096
HONG KONG FUTURES EXCHANGE	39,060	32,611	664,974	510,312

*EXCHANGE LOCATED IN JAPAN